AUTHOR INDEX

Financial Analysts Journal

Volume 50 (1994)

A

Ambachtsheer, Keith P., *The Economics of Pension Fund Management*, November/December, 21–31.

Ankrim, Ernest M. and Hensel, *Multicurrency Performance Attribution*, March/April, 29–35.

Arnott, Robert D., *Quantitative Management in the Coming Decade*, May/June, 6–9.

B

Bercel, Anthony, *Consensus Expectations and International Equity Returns*, July/August, 76–80.

Bollier, Thierry F. and Sorensen, *Pricing Swap Default Risk*, May/June, 23–33.

Brenner, Menachem and Subrahmanyam, *A Simple Approach to Option Valuation and Hedging in the Black-Scholes Model*, March/April, 25–28.

C

Cantaluppi, Laurent, *Modeling Currency Hedges in a Mean/Variance Framework*, January/February, 57–61.

Chance, Don M., *Translating the Greek: The Real Meaning of Call Option Derivatives*, July/August, 43–49.

Chatterjee, Sangit and Jacques, *An Outlier-Resistant Approach to Risk Estimation*, September/October, 69–75.

Clarke, Roger and Statman, *Growth, Value, Good and Bad*, November/December, 82–86.

Clayman, Michelle, *Excellence Revisited*, May/June, 61–65.

Clayman, Michelle R. and Schwartz, *Falling in Love Again—Analysts' Estimates and Reality*, September/October, 66–68.

Cooper, Rick A. and Shulman, *The Year-End Effect in Junk Bond Prices*, September/October, 61–65.

D

Dickinson, Amy and Strong, *Forecasting Better Hedge Ratios*, January/February, 70–72.

Dickinson, Amy and Woolridge, *Short Selling and Common Stock Prices*, January/February, 20–28.

E

Emanuel, David C., MacBeth and Heatter, *An Investment Strategy for Defined Benefit Plans*, May/June, 34–41.

Emanuelli, Joseph F. and Pearson, *Using Earnings Estimates for Global Asset Allocation*, March/April, 60–72.

Erb, Claude B., Harvey and Viskanta, *Forecasting International Equity Correlations*, November/December, 32–45.

F

Fairfield, Patricia M., *P/E, P/B and the Present Value of Future Dividends*, July/August, 23–31.

Ferguson, Robert, *How to Find Next Year's Best Performing Stock*, March/April, 10.

Fons, Jerome S., *Using Default Rates to Model the Term Structure of Credit Risk*, September/October, 25–32.

Fridson, Martin S., NEURAL NETWORKS IN FINANCE AND INVESTING: USING ARTIFICIAL INTELLIGENCE TO IMPROVE REAL-WORLD PERFORMANCE *by Robert R. Trippi and Efraim Turban* (book review), January/February, 77.

———, THE ECONOMIST GUIDE TO BUSINESS NUMERACY *by John Wiley & Sons* (book review), January/February, 77–78.

———, THE INVESTOR'S QUOTIENT: THE PSYCHOLOGY OF SUCCESSFUL INVESTING IN COMMODITIES & STOCKS *by Jake Bernstein* (book review), January/February, 78–79.

———, LOST PROPHETS: AN INSIDER'S HISTORY OF THE MODERN ECONOMISTS *by Alfred Malabre, Jr.* (book review), January/February, 80.

———, A SHORT HISTORY OF FINANCIAL EUPHORIA *by John Kenneth Galbraith* (book review), March/April, 80.

———, THE SOCIALLY RESPONSIVE PORTFOLIO: BALANCING POLITICS & PROFITS IN INSTITUTIONAL MONEY MANAGEMENT *by James Melton and Matthew Keenan* (book review), March/April, 79–80.

———, COLLATERALIZED MORTGAGE OBLIGATIONS: STRUCTURES AND ANALYSIS *by Frank J. Fabozzi, Charles Ramsey and Frank R. Ramirez, with the assistance of M. Song Jo* (book review), May/June, 76.

———, STRUGGLE AND SURVIVAL ON WALL STREET: THE ECONOMICS OF COMPETITION AMONG SECURITIES FIRMS *by John O. Matthews* (book review), May/June, 76–77.

———, *Fraine's Neglected Findings: Was Hickman Wrong?*, September/October, 43–53.

———, ADVANCES IN BEHAVIORAL FINANCE *by Richard H. Thaler* (book review), November/December, 87–88.

———, SETTING STANDARDS FOR FINANCIAL REPORTING: FASB AND THE STRUGGLE FOR CONTROL OF A CRITICAL PROCESS *by Robert Van Riper* (book review), November/December, 89–90.

———, CHAOS THEORY IN THE FINANCIAL MARKETS: APPLYING FRACTALS, FUZZY LOGIC, GENETIC ALGORITHMS, SWARM CIRCULATION AND THE MONTE CARLO METHOD TO MANAGE MARKET CHAOS AND VOLATILITY *by Dimitris N. Chorafas* (book review), November/December, 91–92.

G

Gastineau, Gary L., *Beating the Equity Benchmarks*, July/August, 6–11.

Gastineau, Gary L. and Margolis, *The Future of Equity Derivatives: What Lies Ahead?*, November/December, 6–11.

Good, Walter R., *Yes, Virginia, There is a Risk Premium, But . . .*, January/February, 11–12.

Gunthorpe, Deborah and Levy, *Portfolio Composition and the Investment Horizon*, January/February, 51–56.

H

Hackel, Kenneth S., Livnat and Rai, *The Free Cash Flow/Small-Cap Anomaly*, September/October, 33–42.

Harris, Robert S. and Marston, *Value versus Growth Stocks: Book-to-Market, Growth, and Beta*, September/October, 18–24.

Harvey, Campbell R., Erb and Viskanta, *Forecasting International Equity Correlations*, November/December, 32–45.

Hazuka, Thomas B. and Huberts, *A Valuation Approach to Currency Hedging*, March/April, 55–59.

Heatter, Craig E., MacBeth and Emanuel, *An Investment Strategy for Defined Benefit Plans*, May/June, 34–41.

Hensel, Chris R. and Ankrim, *Multicurrency Performance Attribution*, March/April, 29–35.

Hill, Joanne M. and Hodges, *S&P 500 Hedging Costs: A Look Over Time and*

Market Environments, July/August, 69–75.
Hodges, Hardy and Hill, *S&P 500 Hedging Costs: A Look Over Time and Market Environments*, July/August, 69–75.
Holton, Glyn A., *Transient Effects in Taxable Equity Investment*, May/June, 70–75.
Huberts, Lex C. and Hazuka, *A Valuation Approach to Currency Hedging*, March/April, 55–59.
Hurley, William J. and Johnson, *A Realistic Dividend Valuation Model*, July/August, 50–54.

J

Jacques, William E. and Chatterjee, *An Outlier-Resistant Approach to Risk Estimation*, September/October, 69–75.
Johnson, Lewis D. and Hurley, *A Realistic Dividend Valuation Model*, July/August, 50–54.
Jorion, Philippe, *Mean/Variance Analysis of Currency Overlays*, May/June, 48–56.

K

Karagiannis, Evangelos, *Credit Spreads and Fair Value in the Corporate Market*, July/August, 55–62.
Karagiannis, Evangelos and McAdams, *Using Yield Curve Shapes to Manage Bond Portfolios*, May/June, 57–60.
Kihn, John, *Unravelling the Low-Grade Bond Risk/Reward Puzzle*, July/August, 32–42.
Kogelman, Stanley and Leibowitz, *The Growth Illusion: The P/E 'Cost' of Earnings Growth*, March/April, 36–48.
Kopprasch, Robert W., *Option-Adjusted Spread Analysis: Going Down the Wrong Path?*, May/June, 42–47.
Kritzman, Mark P., *About Time Diversification*, January/February, 14–18.
———, *About Serial Dependence*, March/April, 19–22.
———, *About Future Value*, May/June, 12–15.
———, *About Hypothesis Testing*, July/August, 18–22.
———, *About Higher Moments*, September/October, 10–17.
———, *About Event Studies*, November/December, 17–20.
Kulatilaka, Nalin and Marcus, *Valuing Employee Stock Options*, November/December, 46–56.

L

Leibowitz, Martin L. and Kogelman, *The Growth Illusion: The P/E 'Cost' of Earnings Growth*, March/April, 36–48.
Levy, Haim and Gunthorpe, *Portfolio Composition and the Investment Horizon*, January/February, 51–56.
Livnat, Joshua, Hackel and Rai, *The Free Cash Flow/Small-Cap Anomaly*, September/October, 33–42.

M

MacBeth, James D., Emanuel and Heatter, *An Investment Strategy for Defined Benefit Plans*, May/June, 34–41.
Marcus, Alan J. and Kulatilaka, *Valuing Employee Stock Options*, November/December, 46–56.
Margolis, Louis I. and Gastineau, *The Future of Equity Derivatives: What Lies Ahead?*, November/December, 6–11.
Marr, M. Wayne, Trimble and Nofsinger, *Economically Targeted Investments*, March/April, 7–8.
Marston, Felicia C. and Harris, *Value versus Growth Stocks: Book-to-Market, Growth, and Beta*, September/October, 18–24.
Massimb, Marcel N. and Phelps, *Electronic Trading, Market Structure and Liquidity*, January/February, 39–50.
McAdams, Lloyd and Karagiannis, *Using Yield Curve Shapes to Manage Bond Portfolios*, May/June, 57–60.
Mezrich, Joseph J., *When is a Tree a Hedge?*, November/December, 75–81.
Muller, Frederick L., *Equity Securities Analysis in the U.S.*, January/February, 6–9.
Mulvey, John M. and Zenios, *Dynamic Diversification of Fixed Income Portfolios*, January/ February, 30–38.

N

Nagy, Robert A. and Obenberger, *Factors Influencing Individual Investor Behavior*, July/August, 63–68.
Nofsinger, John R., Marr and Trimble, *Economically Targeted Investments*, March/April, 7–8.

O

Obenberger, Robert W. and Nagy, *Factors Influencing Individual Investor Behavior*, July/August, 63–68.

P

Pearson, Randal G. and Emanuelli, *Using Earnings Estimates for Global Asset Allocation*, March/April, 60–72.
Phelps, Bruce D. and Massimb, *Electronic Trading, Market Structure and Liquidity*, January/February, 39–50.

R

Rai, Atul, Hackel and Livnat, *The Free Cash Flow/Small-Cap Anomaly*, September/October, 33–42.
Regan, Patrick J., *Public Pension Funds: Less than Meets the Eye?*, May/June, 17–20.
Reichenstein, William and Rich, *Predicting Long-Horizon Stock Returns: Evidence and Implications*, January/February, 73–76.
Rennie, Edward P., *The Behavior and Market Responsiveness of Synthetic GICs*, September/October, 54–60.
Rich, Steven P. and Reichenstein, *Predicting Long-Horizon Stock Returns: Evidence and Implications*, January/February, 73–76.

S

Schwartz, Robin A. and Clayman, *Falling in Love Again—Analysts' Estimates and Reality*, September/October, 66–68.
Scott, James H. Jr., *Managing Asset Classes*, January/February, 62–69.
Shukla, Ravi and Singh, *Are CFA Charterholders Better Equity Fund Managers?*, November/December, 68–74.
Shulman, Joel M. and Cooper, *The Year-End Effect in Junk Bond Prices*, September/October, 61–65.
Singh, Sandeep and Shukla, *Are CFA Charterholders Better Equity Fund Managers?* November/December, 68–74.
Skinner, Frank S., *A Trinomial Model of Bonds with Default Risk*, March/April, 73–78.
Sorensen, Eric H. and Bollier, *Pricing Swap Default Risk*, May/June, 23–33.
Spiro, Peter S., THE ART OF MONETARY POLICY *by David Colander and Dewey Daane* (book review), November/December, 88–89.
Statman, Meir and Clarke, *Growth, Value, Good and Bad*, November/December, 82–86.
Stickel, Scott E. and Verrecchia, *Evidence That Trading Volume Sustains Stock Price Changes*, November/December, 57–67.
Strong, Robert A. and Dickinson, *Forecasting Better Hedge Ratios*, January/ February, 70–72.
Subrahmanyam, Marti G. and Brenner, *A Simple Approach to Option Valuation and Hedging in the Black-Scholes Model*, March/April, 25–28.

T

Taylor, Walton R. L. and Yoder, *Mutual Fund Trading Activity and Investor Utility*, May/June, 66–69.
Treynor, Jack L., *The Investment Value of Plant*, March/April, 12–17.
———, *Securities Law and Public Policy*, May/June, 10.
———, *Shirtsleeves to Shirtsleeves in Three Generations*, July/August, 13–16.
———, *Is Training a Good Investment?*, September/October, 6–8.
———, *Growth Companies*, November/December, 12–16.

Trimble, John L., Marr and Nofsinger, *Economically Targeted Investments*, March/April, 7–8.

V

Verrecchia, Robert E. and Stickel, *Evidence That Trading Volume Sustains Stock Price Changes*, November/December, 57–67.

Viskanta, Tadas E., Erb and Harvey, *Forecasting International Equity Correlations*, November/December, 32–45.

W

Wilcox, Jarrod W., *Selling Bottlenecks: Causes and Treatments*, March/April, 49–54.

Woolridge, J. Randall and Dickinson, *Short Selling and Common Stock Prices*, January/February, 20–28.

Y

Yoder, James A. and Taylor, *Mutual Fund Trading Activity and Investor Utility*, May/June, 66–69.

Z

Zenios, Stavros A. and Mulvey, *Dynamic Diversification of Fixed Income Portfolios*, January/ February, 30–38.